

PCE Endowment Fund
Net Asset Value
As of the Month Ending
September 30, 2021

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 10,398,302.98
Total Cash and Cash Equivalents	10,398,302.98

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	485,929,715.41
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	485,929,715.41

Broad Domestic Equity

SSgA Russell 3000	360,538,681.04
Total Broad Domestic Equity	360,538,681.04

Global Equity Ex-U.S.

SOA International Equity Pool	218,229,506.56
Total Global Equity Ex-U.S.	218,229,506.56

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	45,718,236.18
Total Real Assets	45,718,236.18

Receivables and Payables

Income Receivable/Payable	856.95
Payable To/From	-
Total Receivables and Payables	856.95

Total Assets

\$ 1,120,815,299.12

PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
September 30, 2021

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 856.95	\$ 3,307.93
	<u>856.95</u>	<u>3,307.93</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(4,230,011.88)	139,342.18
High Yield (<i>Internally Managed</i>)	-	-
	<u>(4,230,011.88)</u>	<u>139,342.18</u>
Broad Domestic Equity		
SSgA Russell 3000	(16,845,345.96)	(518,298.23)
	<u>(16,845,345.96)</u>	<u>(518,298.23)</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(7,231,716.63)	(6,905,886.80)
	<u>(7,231,716.63)</u>	<u>(6,905,886.80)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(2,859,998.81)	(268,563.82)
	<u>(2,859,998.81)</u>	<u>(268,563.82)</u>
Total Investment Income (Loss)	\$ (31,166,216.33)	\$ (7,550,098.74)
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,152,000,245.10	1,149,165,448.56
Net Contribution (Withdrawal)	(18,729.65)	(20,800,050.70)
Total Assets	<u>\$ 1,120,815,299.12</u>	<u>\$ 1,120,815,299.12</u>